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# Strong convergence theorem of two-step iterative algorithm for split feasibility problems

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Dedicated to Professor Shih-sen Chang on the occasion of his 80th birthday

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**Abstract**

The main purpose of this paper is to introduce a two-step iterative algorithm for split feasibility problems such that the strong convergence is guaranteed. Our result extends and improves the corresponding results of He *et al.* and some others.

**MSC:** 90C25; 90C30; 47J25**Keywords:** split feasibility problem; two-step iterative algorithm; strong convergence; bounded linear operator

## 1 Introduction

The split feasibility problem (SFP) was proposed by Censor and Elfving in [1]. It can be formulated as the problem of finding a point  $x$  satisfying the property

$$x \in C, \quad Ax \in Q, \quad (1.1)$$

where  $A$  is a given  $M \times N$  real matrix,  $C$  and  $Q$  are nonempty, closed and convex subsets in  $\mathbb{R}^N$  and  $\mathbb{R}^M$ , respectively.

Due to its extraordinary utility and broad applicability in many areas of applied mathematics (most notably, fully-discretized models of problems in image reconstruction from projections, in image processing, and in intensity-modulated radiation therapy), algorithms for solving convex feasibility problems continue to receive great attention (see, for instance, [2–5] and also [6–10]).

We assume that SFP (1.1) is consistent, and let  $\Gamma$  be the solution set, *i.e.*,

$$\Gamma = \{x \in C : Ax \in Q\}.$$

It is not hard to see that  $\Gamma$  is closed convex and  $x \in \Gamma$  if and only if it solves the fixed-point equation

$$x = P_C(I - \gamma A^*(I - P_Q)A)x, \quad (1.2)$$

where  $P_C$  and  $P_Q$  are the orthogonal projections onto  $C$  and  $Q$ , respectively,  $\gamma > 0$  is any positive constant and  $A^*$  denotes the adjoint of  $A$ .

To solve (1.2), Byrne [11] proposed his CQ algorithm which generates a sequence  $\{x_n\}$  by

$$x_{n+1} = P_C(x_n - \tau_n A^*(I - P_Q)Ax_n), \quad (1.3)$$

where  $\tau_n \in (0, \frac{2}{\|A\|^2})$ .

The CQ algorithm (1.3) can be obtained from optimization. In fact, if we introduce the convex objective function

$$f(x) = \frac{1}{2} \|(I - P_Q)Ax\|^2, \quad (1.4)$$

and analyze the minimization problem

$$\min_{x \in C} f(x), \quad (1.5)$$

then the CQ algorithm (1.3) comes immediately as a special case of the gradient projection algorithm (GPA). Since the convex objective function  $f(x)$  is differentiable and has a Lipschitz gradient, which is given by

$$\nabla f(x) = A^*(I - P_Q)Ax, \quad (1.6)$$

the GPA for solving the minimization problem (1.4) generates a sequence  $\{x_n\}$  recursively as

$$x_{n+1} = P_C(x_n - \tau_n \nabla f(x_n)), \quad (1.7)$$

where  $\tau_n$  is chosen in the interval  $(0, \frac{2}{L})$ , and  $L$  is the Lipschitz constant of  $\nabla f$ .

Observe that in algorithms (1.3) and (1.7) mentioned above, in order to implement the CQ algorithm, one has to compute the operator norm  $\|A\|$ , which is in general not an easy work in practice. To overcome this difficulty, some authors proposed different adaptive choices of selecting the  $\tau_n$  (see [11–13]). For instance, López *et al.* introduced a new way of selecting the stepsize [12] as follows:

$$\tau_n := \frac{\rho_n f(x_n)}{\|\nabla f(x_n)\|^2}, \quad 0 < \rho_n < 4. \quad (1.8)$$

The computation of a projection onto a general closed convex subset is generally difficult. To overcome this difficulty, Fukushima [14] suggested the so-called relaxed projection method to calculate the projection onto a level set of a convex function by computing a sequence of projections onto half-spaces containing the original level set. In the setting of finite-dimensional Hilbert spaces, this idea was followed by Yang [9], who introduced the relaxed CQ algorithms for solving SFP (1.1) where the closed convex subsets  $C$  and  $Q$  are level sets of convex functions.

Recently, for the purpose of generality, SFP (1.1) has been studied in a more general setting. For instance, see [8, 12]. However, their algorithm has only weak convergence in

the setting of infinite-dimensional Hilbert spaces. Very recently, He and Zhao [15] introduced a new relaxed CQ algorithm (1.9) such that the strong convergence is guaranteed in infinite-dimensional Hilbert spaces:

$$x_{n+1} = P_{C_n}(\alpha_n u + (1 - \alpha_n)(x_n - \tau_n \nabla f_n(x_n))). \quad (1.9)$$

Motivated and inspired by the research going on in this section, the purpose of this article is to study a two-step iterative algorithm for split feasibility problems such that the strong convergence is guaranteed in infinite-dimensional Hilbert spaces. Our result extends and improves the corresponding results of He and Zhao [15] and some others.

## 2 Preliminaries and lemmas

Throughout the rest of this paper, we assume that  $H$ ,  $H_1$  and  $H_2$  all are Hilbert spaces,  $A$  is a bounded linear operator from  $H_1$  to  $H_2$ , and  $I$  is the identity operator on  $H$ ,  $H_1$  or  $H_2$ . If  $f : H \rightarrow \mathbb{R}$  is a differentiable function, then we denote by  $\nabla f$  the gradient of the function  $f$ . We will also use the following notations:  $\rightarrow$  to denote the strong convergence,  $\rightharpoonup$  to denote the weak convergence and

$$w_\omega(x_n) = \{x \mid \exists \{x_{n_k}\} \subset \{x_n\} \text{ such that } x_{n_k} \rightharpoonup x\}$$

to denote the weak  $\omega$ -limit set of  $\{x_n\}$ .

Recall that a mapping  $T : H \rightarrow H$  is said to be nonexpansive if

$$\|Tx - Ty\| \leq \|x - y\|, \quad x, y \in H.$$

$T : H \rightarrow H$  is said to be firmly nonexpansive if

$$\|Tx - Ty\|^2 \leq \|x - y\|^2 - \|(I - T)x - (I - T)y\|^2, \quad x, y \in H.$$

A mapping  $T : H \rightarrow H$  is said to be demiclosed at origin if for any sequence  $\{x_n\} \subset H$  with  $x_n \rightharpoonup x^*$  and  $\limsup_{n \rightarrow \infty} \|(I - T)x_n\| = 0$ , then  $x^* = Tx^*$ .

It is easy to prove that if  $T : H \rightarrow H$  is a firmly nonexpansive mapping, then  $T$  is demiclosed at origin.

A function  $f : H \rightarrow \mathbb{R}$  is called convex if

$$f(\lambda x + (1 - \lambda)y) \leq \lambda f(x) + (1 - \lambda)f(y), \quad \forall \lambda \in (0, 1), \forall x, y \in H.$$

A function  $f : H \rightarrow \mathbb{R}$  is said to be weakly lower semi-continuous (w-lsc) at  $x$  if  $x_n \rightharpoonup x$  implies

$$f(x) \leq \liminf_{n \rightarrow \infty} f(x_n).$$

**Lemma 2.1** *Let  $T : H_2 \rightarrow H_2$  be a firmly nonexpansive mapping such that  $\|(I - T)x\|$  is a convex function from  $H_2$  to  $\mathbb{R}$ , let  $A : H_1 \rightarrow H_2$  be a bounded linear operator and*

$$f(x) = \frac{1}{2} \|(I - T)Ax\|^2, \quad \forall x \in H_1.$$

*Then*

- (i)  $\nabla f(x) = A^*(I - T)Ax, x \in H_1$ .
- (ii)  $\nabla f$  is  $\|A\|^2$ -Lipschitz:  $\|\nabla f(x) - \nabla f(y)\| \leq \|A\|^2\|x - y\|, x, y \in H_1$ .

*Proof* (i) From the definition of  $f$ , we know that  $f$  is convex. For any given  $x \in H_1$  and for any  $v \in H_1$ , first we prove that the limit

$$\langle \nabla f(x), v \rangle = \lim_{h \rightarrow 0^+} \frac{f(x + hv) - f(x)}{h}$$

exists in  $\bar{\mathcal{R}} := \{-\infty\} \cup \mathbb{R} \cup \{+\infty\}$  and satisfies

$$\langle \nabla f(x), v \rangle \leq f(x + v) - f(x), \quad \forall v \in H_1.$$

If fact, if  $0 < h_1 \leq h_2$ , then

$$f(x + h_1 v) - f(x) = f\left(\frac{h_1}{h_2}(x + h_2 v) + \left(1 - \frac{h_1}{h_2}\right)x\right) - f(x).$$

Since  $f$  is convex and  $\frac{h_1}{h_2} \leq 1$ , it follows that

$$f(x + h_1 v) - f(x) \leq \frac{h_1}{h_2}f(x + h_2 v) + \left(1 - \frac{h_1}{h_2}\right)f(x) - f(x),$$

and

$$\frac{f(x + h_1 v) - f(x)}{h_1} \leq \frac{f(x + h_2 v) - f(x)}{h_2}.$$

This shows that this difference quotient is increasing, therefore it has a limit in  $\bar{\mathcal{R}}$  as  $h \rightarrow 0^+$ :

$$\langle \nabla f(x), v \rangle = \inf_{h > 0} \frac{f(x + hv) - f(x)}{h} = \lim_{h \rightarrow 0^+} \frac{f(x + hv) - f(x)}{h}. \quad (2.1)$$

This implies that  $f$  is differential. Taking  $h = 1$  in (2.1), we have

$$\langle \nabla f(x), v \rangle \leq f(x + v) - f(x).$$

Next we prove that

$$\nabla f(x) = A^*(I - T)Ax, \quad x \in H_1.$$

In fact, since

$$\lim_{h \rightarrow 0^+} \frac{f(x + hv) - f(x)}{h} = \lim_{h \rightarrow 0^+} \frac{\|Ax + hAv - TA(x + hv)\|^2 - \|(I - T)Ax\|^2}{2h} \quad (2.2)$$

and

$$\begin{aligned} & \|Ax + hAv - TA(x + hv)\|^2 - \|(I - T)Ax\|^2 \\ &= \|Ax\|^2 + h^2\|Av\|^2 + 2h\langle A^*Ax, v \rangle \\ &+ \|TA(x + hv)\|^2 - \|Ax\|^2 - \|TAx\|^2 - 2\langle Ax, TA(x + hv) - TAx \rangle \\ &- 2h\langle A^*TA(x + hv), v \rangle. \end{aligned} \quad (2.3)$$

Substituting (2.3) into (2.2), simplifying it and then letting  $h \rightarrow 0+$ , we have

$$\begin{aligned} \lim_{h \rightarrow 0+} \frac{f(x + hv) - f(x)}{h} &= \lim_{h \rightarrow 0+} \frac{2h\{\langle A^*Ax, v \rangle - \langle A^*TA(x + hv), v \rangle\}}{2h} \\ &= \langle A^*(I - T)Ax, v \rangle, \quad \forall v \in H_1. \end{aligned}$$

It follows from (2.1) that

$$\nabla f(x) = A^*(I - T)Ax, \quad x \in H_1.$$

Now we prove conclusion (ii). Indeed, it follows from (i) that

$$\begin{aligned} \|\nabla f(x) - \nabla f(y)\| &= \|A^*(I - T)Ax - A^*(I - T)Ay\| = \|A^*[(I - T)Ax - (I - T)Ay]\| \\ &\leq \|A\|\|Ax - Ay\| \leq \|A\|^2\|x - y\|, \quad x, y \in H_1. \end{aligned}$$

Lemma 2.1 is proved.  $\square$

**Lemma 2.2** *Let  $T : H \rightarrow H$  be an operator. The following statements are equivalent.*

- (i)  *$T$  is firmly nonexpansive.*
- (ii)  $\|Tx - Ty\|^2 \leq \langle x - y, Tx - Ty \rangle, \forall x, y \in H.$
- (iii)  *$I - T$  is firmly nonexpansive.*

*Proof* (i)  $\Rightarrow$  (ii): Since  $T$  is firmly nonexpansive, we have, for all  $x, y \in H$ ,

$$\begin{aligned} \|Tx - Ty\|^2 &\leq \|x - y\|^2 - \|(I - T)x - (I - T)y\|^2 = \|x - y\|^2 - \|(x - y) - (Tx - Ty)\|^2 \\ &= \|x - y\|^2 - \|x - y\|^2 - \|Tx - Ty\|^2 + 2\langle x - y, Tx - Ty \rangle \\ &= 2\langle x - y, Tx - Ty \rangle - \|Tx - Ty\|^2, \end{aligned}$$

hence

$$\|Tx - Ty\|^2 \leq \langle x - y, Tx - Ty \rangle, \quad \forall x, y \in H.$$

(ii)  $\Rightarrow$  (iii): From (ii) we know that for all  $x, y \in H$ ,

$$\begin{aligned} \|(I - T)x - (I - T)y\|^2 &= \|(x - y) + (Tx - Ty)\|^2 \\ &= \|x - y\|^2 - 2\langle x - y, Tx - Ty \rangle + \|Tx - Ty\|^2 \end{aligned}$$

$$\begin{aligned} &\leq \|x - y\|^2 - \langle x - y, Tx - Ty \rangle \\ &= \langle x - y, (I - T)x - (I - T)y \rangle. \end{aligned}$$

This implies that  $I - T$  is firmly nonexpansive.

(iii)  $\Rightarrow$  (i): From (iii) we immediately know that  $T$  is firmly nonexpansive.  $\square$

**Lemma 2.3** [16] Assume that  $\{a_n\}$  is a sequence of nonnegative real numbers such that

$$a_{n+1} \leq (1 - \gamma_n)a_n + \gamma_n\sigma_n, \quad n = 0, 1, 2, \dots,$$

where  $\{\gamma_n\}$  is a sequence in  $(0, 1)$ , and  $\{\sigma_n\}$  is a sequence in  $\mathbb{R}$  such that

- (i)  $\sum_{n=0}^{\infty} \gamma_n = \infty$ ;
- (ii)  $\limsup_{n \rightarrow \infty} \sigma_n \leq 0$ , or  $\sum_{n=0}^{\infty} |\gamma_n\sigma_n| < \infty$ .

Then  $\lim_{n \rightarrow \infty} a_n = 0$ .

**Lemma 2.4** [17] Let  $X$  be a real Banach space and  $J : X \rightarrow 2^{X^*}$  be the normalized duality mapping, then, for any  $x, y \in X$ , the following inequality holds:

$$\|x + y\|^2 \leq \|x\|^2 + 2\langle y, j(x + y) \rangle, \quad \forall j(x + y) \in J(x, y).$$

Especially, if  $X$  is a real Hilbert space, then we have

$$\|x + y\|^2 \leq \|x\|^2 + 2\langle y, x + y \rangle, \quad \forall x, y \in X.$$

### 3 Main results

In this section, we shall prove our main theorem.

**Theorem 3.1** Let  $H_1, H_2$  be two real Hilbert spaces,  $A : H_1 \rightarrow H_2$  be a bounded linear operator. Let  $S : H_1 \rightarrow H_1$  be a firmly nonexpansive mapping,  $T_1, T_2 : H_2 \rightarrow H_2$  be two firmly nonexpansive mappings such that  $\|(I - T_i)x\|$  ( $i = 1, 2$ ) is a convex function from  $H_2$  to  $\mathbb{R}$  with  $C := F(S) \neq \emptyset$  and  $Q := F(T_1) \cap F(T_2) \neq \emptyset$ . Let  $u \in H_1$  and  $\{x_n\}$  be a sequence generated by

$$\begin{cases} x_0 \in H_1 \text{ chosen arbitrarily,} \\ x_{n+1} = S(\alpha_n u + (1 - \alpha_n)(y_n - \xi_n \nabla g(y_n))), \\ y_n = \beta_n u + (1 - \beta_n)(x_n - \tau_n \nabla f(x_n)), \end{cases} \quad (3.1)$$

where

$$f(x_n) = \frac{1}{2} \|(I - T_1)Ax_n\|^2, \quad \nabla f(x_n) = A^*(I - T_1)Ax_n, \quad \tau_n = \frac{\rho_n f(x_n)}{\|\nabla f(x_n)\|^2}$$

and

$$g(y_n) = \frac{1}{2} \|(I - T_2)Ay_n\|^2, \quad \nabla g(y_n) = A^*(I - T_2)Ay_n, \quad \xi_n = \frac{\rho_n g(y_n)}{\|\nabla g(y_n)\|^2}.$$

If the solution set  $\Gamma$  of SPF (1.1) is not empty, and the sequences  $\{\rho_n\} \subset (0, 4)$  and  $\{\alpha_n\}, \{\beta_n\} \subset (0, 1)$  satisfy the following conditions:

- (i)  $\lim_{n \rightarrow \infty} \alpha_n = 0$ ,  $\lim_{n \rightarrow \infty} \beta_n = 0$ ,  
(ii) the sequence  $\{\frac{\alpha_n}{\beta_n}\}$  is bounded and  $\sum_{n=1}^{\infty} \beta_n = \infty$ ,  
then the sequence  $\{x_n\}$  converges strongly to  $P_{\Gamma}u$ .

*Proof* Since  $\Gamma (\neq \emptyset)$  is the solution set of SPF (1.1),  $\Gamma$  is closed and convex. Thus, the metric projection  $P_{\Gamma}$  is well defined. Letting  $p = P_{\Gamma}u$ , it follows from Lemma 2.4 that

$$\begin{aligned} \|y_n - p\|^2 &= \|\beta_n u + (1 - \beta_n)(x_n - \tau_n \nabla f(x_n)) - p\|^2 \\ &\leq (1 - \beta_n) \|x_n - \tau_n \nabla f(x_n) - p\|^2 + 2\beta_n \langle u - p, y_n - p \rangle. \end{aligned} \quad (3.2)$$

Since  $p \in \Gamma \subset C$ ,  $\nabla f(p) = 0$ . Observe that  $I - T_1$  is firmly nonexpansive, from Lemma 2.2(ii) we have that

$$\begin{aligned} \langle \nabla f(x_n), x_n - p \rangle &= \langle (I - T_1)Ax_n, Ax_n - Ap \rangle \\ &\geq \|(I - T_1)Ax_n\|^2 = 2f(x_n), \end{aligned}$$

which implies that

$$\begin{aligned} \|x_n - \tau_n \nabla f(x_n) - p\|^2 &= \|x_n - p\|^2 + \|\tau_n \nabla f(x_n)\|^2 - 2\tau_n \langle \nabla f(x_n), x_n - p \rangle \\ &\leq \|x_n - p\|^2 + \tau_n^2 \|\nabla f(x_n)\|^2 - 4\tau_n f(x_n) \\ &= \|x_n - p\|^2 - \rho_n(4 - \rho_n) \frac{f^2(x_n)}{\|\nabla f(x_n)\|^2}. \end{aligned}$$

Thus, we have

$$\begin{aligned} \|y_n - p\|^2 &\leq (1 - \beta_n) \|x_n - \tau_n \nabla f(x_n) - p\|^2 + 2\beta_n \langle u - p, y_n - p \rangle \\ &\leq (1 - \beta_n) \|x_n - p\|^2 + 2\beta_n \langle u - p, y_n - p \rangle \\ &\quad - (1 - \beta_n) \rho_n(4 - \rho_n) \frac{f^2(x_n)}{\|\nabla f(x_n)\|^2}, \end{aligned} \quad (3.3)$$

and so we have

$$\begin{aligned} \|y_n - p\|^2 &\leq (1 - \beta_n) \|x_n - p\|^2 + 2\beta_n \left\langle 2(u - p), \frac{(y_n - p)}{2} \right\rangle \\ &\leq (1 - \beta_n) \|x_n - p\|^2 + \frac{1}{4} \beta_n \|y_n - p\|^2 + 4\beta_n \|u - p\|^2. \end{aligned} \quad (3.4)$$

Consequently, we have

$$\|y_n - p\|^2 \leq \frac{1 - \beta_n}{1 - \frac{1}{4}\beta_n} \|x_n - p\|^2 + \frac{\frac{3}{4}\beta_n}{1 - \frac{1}{4}\beta_n} \frac{16}{3} \|u - p\|^2.$$

It turns out that

$$\|y_n - p\| \leq \max \left\{ \|x_n - p\|, \frac{16}{3} \|u - p\| \right\},$$

and inductively

$$\|y_n - p\| \leq \max \left\{ \|x_0 - p\|, \frac{16}{3} \|u - p\| \right\}.$$

This implies that the sequence  $\{y_n\}$  is bounded. Since the mapping  $S$  is firmly nonexpansive, it follows from Lemma 2.4 that

$$\begin{aligned} \|x_{n+1} - p\|^2 &= \|S(\alpha_n u + (1 - \alpha_n)(y_n - \xi_n \nabla g(y_n))) - p\|^2 \\ &\leq \|\alpha_n(u - p) + (1 - \alpha_n)(y_n - \xi_n \nabla g(y_n) - p)\|^2 \\ &\leq (1 - \alpha_n) \|y_n - \xi_n \nabla g(y_n) - p\|^2 + 2\alpha_n \langle u - p, x_{n+1} - p \rangle. \end{aligned}$$

Since  $p \in \Gamma \subset C$ ,  $\nabla g(p) = 0$ . Observe that  $I - T_2$  is firmly nonexpansive, it is deduced from Lemma 2.2(ii) that

$$\langle \nabla g(y_n), y_n - p \rangle = \langle (I - T_2)Ay_n, Ay_n - Ap \rangle \geq \|(I - T_2)Ay_n\|^2 = 2g(y_n),$$

which implies that

$$\begin{aligned} \|y_n - \xi_n \nabla g(y_n) - p\|^2 &= \|y_n - p\|^2 + \|\xi_n \nabla g(y_n)\|^2 - 2\xi_n \langle \nabla g(y_n), y_n - p \rangle \\ &\leq \|y_n - p\|^2 + \xi_n^2 \|\nabla g(y_n)\|^2 - 4\xi_n g(y_n) \\ &= \|y_n - p\|^2 - \rho_n(4 - \rho_n) \frac{g^2(y_n)}{\|\nabla g(y_n)\|^2}. \end{aligned}$$

Thus, we have

$$\begin{aligned} \|x_{n+1} - p\|^2 &\leq (1 - \alpha_n) \|y_n - \xi_n \nabla g(y_n) - p\|^2 + 2\alpha_n \langle u - p, x_{n+1} - p \rangle \\ &\leq (1 - \alpha_n) \|y_n - p\|^2 + 2\alpha_n \langle u - p, x_{n+1} - p \rangle \\ &\quad - (1 - \alpha_n) \rho_n(4 - \rho_n) \frac{g^2(y_n)}{\|\nabla g(y_n)\|^2} \end{aligned} \quad (3.5)$$

and

$$\begin{aligned} \|x_{n+1} - p\|^2 &\leq (1 - \alpha_n) \|y_n - p\|^2 + 2\alpha_n \langle u - p, x_{n+1} - p \rangle \\ &\leq (1 - \alpha_n) \|y_n - p\|^2 + \frac{1}{4} \alpha_n \|x_{n+1} - p\|^2 + 4\alpha_n \|u - p\|^2. \end{aligned}$$

Consequently, we have

$$\|x_{n+1} - p\|^2 \leq \frac{1 - \alpha_n}{1 - \frac{1}{4}\alpha_n} \|y_n - p\|^2 + \frac{\frac{3}{4}\alpha_n}{1 - \frac{1}{4}\alpha_n} \frac{16}{3} \|u - p\|^2.$$

It turns out that

$$\|x_{n+1} - p\| \leq \max \left\{ \|y_n - p\|, \frac{16}{3} \|u - p\| \right\}.$$



Since  $\{y_n\}$  is bounded, so is  $\{x_n\}$ . Since  $\lim_{n \rightarrow \infty} \alpha_n = 0$  and  $\lim_{n \rightarrow \infty} \beta_n = 0$ , without loss of generality, we may assume that there is  $\sigma > 0$  such that

$$\rho_n(4 - \rho_n)(1 - \alpha_n)(1 - \beta_n) > \sigma, \quad \forall n \geq 1.$$

Substituting (3.3) into (3.5), we have

$$\begin{aligned} \|x_{n+1} - p\|^2 &\leq (1 - \beta_n)\|x_n - p\|^2 + 2\beta_n\langle u - p, y_n - p \rangle \\ &\quad + 2\alpha_n\langle u - p, x_{n+1} - p \rangle - \frac{\sigma f^2(x_n)}{\|\nabla f(x_n)\|^2} - \frac{\sigma g^2(y_n)}{\|\nabla g(y_n)\|^2}. \end{aligned} \quad (3.6)$$

Setting  $s_n = \|x_n - p\|^2$ , we get the following inequality:

$$\begin{aligned} s_{n+1} - s_n + \beta_n s_n + \frac{\sigma f^2(x_n)}{\|\nabla f(x_n)\|^2} + \frac{\sigma g^2(y_n)}{\|\nabla g(y_n)\|^2} \\ \leq 2\alpha_n\langle u - p, x_{n+1} - p \rangle + 2\beta_n\langle u - p, y_n - p \rangle. \end{aligned} \quad (3.7)$$

Now, we prove  $s_n \rightarrow 0$ . For the purpose, we consider two cases.

Case 1:  $\{s_n\}$  is eventually decreasing, i.e., there exists a sufficiently large positive integer  $k \geq 1$  such that  $s_n > s_{n+1}$  holds for all  $n \geq k$ . In this case,  $\{s_n\}$  must be convergent, and from (3.7) it follows that

$$\frac{\sigma f^2(x_n)}{\|\nabla f(x_n)\|^2} + \frac{\sigma g^2(y_n)}{\|\nabla g(y_n)\|^2} \leq (s_n - s_{n+1}) + (\alpha_n + \beta_n)M, \quad (3.8)$$

where  $M$  is a constant such that  $M \geq 2(\|x_{n+1} - p\| + \|y_n - p\|)\|u - p\|$  for all  $n \in \mathbb{N}$ . Using condition (i) and (3.8), we have that

$$\frac{f^2(x_n)}{\|\nabla f(x_n)\|^2} + \frac{g^2(y_n)}{\|\nabla g(y_n)\|^2} \rightarrow 0 \quad (n \rightarrow \infty).$$

To verify that  $f(x_n) \rightarrow 0$  and  $g(y_n) \rightarrow 0$ , it suffices to show that  $\{\|\nabla f(x_n)\|\}$  and  $\{\|\nabla g(y_n)\|\}$  are bounded. In fact, it follows from Lemma 2.1(ii) that for all  $n \in \mathbb{N}$ ,

$$\|\nabla f(x_n)\| = \|\nabla f(x_n) - \nabla f(p)\| \leq \|A\|^2 \|x_n - p\|$$

and

$$\|\nabla g(y_n)\| = \|\nabla g(y_n) - \nabla g(p)\| \leq \|A\|^2 \|y_n - p\|.$$

These imply that  $\{\|\nabla f(x_n)\|\}$  and  $\{\|\nabla g(y_n)\|\}$  are bounded. It yields  $f(x_n) \rightarrow 0$  and  $g(y_n) \rightarrow 0$ , namely

$$\|(I - T_1)Ax_n\| \rightarrow 0, \quad \|(I - T_2)Ay_n\| \rightarrow 0. \quad (3.9)$$

From (3.1) we have

$$\begin{aligned}\|x_n - y_n\| &= \|\beta_n u + (1 - \beta_n)(x_n - \tau_n \nabla f(x_n)) - x_n\| \\ &= \|\beta_n(u - x_n + \tau_n \nabla f(x_n))\| \\ &= \beta_n \|u - x_n + \tau_n \nabla f(x_n)\|.\end{aligned}$$

Noting that  $\{x_n\}$ ,  $\{\|\nabla f(x_n)\|\}$  are bounded and  $\beta_n \rightarrow 0$ ,  $\tau_n \rightarrow 0$ , we get

$$\|x_n - y_n\| \rightarrow 0 \quad (n \rightarrow \infty). \quad (3.10)$$

For any  $x^* \in w_\omega(x_n)$ , and  $\{x_{n_k}\}$  is a subsequence of  $\{x_n\}$  such that  $x_{n_k} \rightharpoonup x^* \in H_1$ , then it follows from (3.10) that  $y_{n_k} \rightharpoonup x^*$ . Thus we have

$$Ax_{n_k} \rightharpoonup Ax^*, \quad Ay_{n_k} \rightharpoonup Ax^*. \quad (3.11)$$

On the other hand, from (3.9) we have

$$\|(I - T_1)Ax_{n_k}\| \rightarrow 0, \quad \|(I - T_2)Ay_{n_k}\| \rightarrow 0. \quad (3.12)$$

Since  $T_1$ ,  $T_2$  are demiclosed at origin, from (3.11) and (3.12) we have that  $Ax^* \in F(T_1) \cap F(T_2)$ , i.e.,  $Ax^* \in Q$ .

Next, we turn to prove  $x^* \in C$ . For convenience, we set  $v_n := \alpha_n u + (1 - \alpha_n)(y_n - \xi_n \nabla g(y_n))$ . Since  $S$  is firmly nonexpansive, it follows from Lemma 2.4 that

$$\begin{aligned}\|x_{n+1} - p\|^2 &= \|Sv_n - Sp\|^2 = \|Sv_n - Sy_n + Sy_n - Sp\|^2 \\ &\leq \|Sy_n - Sp\|^2 + 2\langle Sv_n - Sy_n, x_{n+1} - p \rangle \\ &\leq \|Sy_n - p\|^2 + 2\|Sv_n - Sy_n\| \|x_{n+1} - p\| \\ &\leq \|y_n - p\|^2 - \|(I - S)y_n\|^2 + 2\|v_n - y_n\| \|x_{n+1} - p\|.\end{aligned} \quad (3.13)$$

In view of the definition of  $v_n$ , we have

$$\|v_n - y_n\| \leq \alpha_n \|y_n - u\| + \xi_n \|\nabla g(y_n)\| = \alpha_n \|y_n - u\| + \frac{\rho_n g(y_n)}{\|\nabla g(y_n)\|}. \quad (3.14)$$

From (3.4), (3.13) and (3.14), we have

$$\begin{aligned}\|x_{n+1} - p\|^2 &\leq (1 - \beta_n) \|x_n - p\|^2 + \frac{1}{4} \beta_n \|y_n - p\|^2 + 4\beta_n \|u - p\|^2 \\ &\quad - \|(I - S)y_n\|^2 + \left( \alpha_n + \frac{g(y_n)}{\|\nabla g(y_n)\|} \right) N,\end{aligned} \quad (3.15)$$

where  $N \geq 2\|x_{n+1} - p\|(\|y_n - u\| + 2\rho_n)$  is a suitable constant. Clearly, from (3.15) we have

$$\begin{aligned}\|(I - S)y_n\|^2 &\leq s_n - s_{n+1} + \frac{1}{4} \beta_n \|y_n - p\|^2 + 4\beta_n \|u - p\|^2 \\ &\quad + \left( \alpha_n + \frac{g(y_n)}{\|\nabla g(y_n)\|} \right) N.\end{aligned} \quad (3.16)$$

Thus, we assert that  $\|(I - S)y_n\| \rightarrow 0$ . In view of  $y_{n_k} \rightharpoonup x^*$  and  $S$  is demiclosed at origin, we get  $x^* \in F(S)$ , i.e.,  $x^* \in C$ . Consequently,  $w_w(x_n) \subset \Gamma$ . Furthermore, we have

$$\limsup_{n \rightarrow \infty} \langle u - p, x_n - p \rangle = \max_{w \in w_w(x_n)} \langle u - P_\Gamma u, w - P_\Gamma u \rangle \leq 0$$

and

$$\limsup_{n \rightarrow \infty} \langle u - p, y_n - p \rangle = \max_{w \in w_w(y_n)} \langle u - P_\Gamma u, w - P_\Gamma u \rangle \leq 0.$$

From (3.7) we have

$$\begin{aligned} s_{n+1} &\leq (1 - \beta_n)s_n + 2\alpha_n \langle u - p, x_{n+1} - p \rangle + 2\beta_n \langle u - p, y_n - p \rangle \\ &= (1 - \beta_n)s_n + \beta_n \left( \frac{2\alpha_n}{\beta_n} \langle u - p, x_{n+1} - p \rangle + 2 \langle u - p, y_n - p \rangle \right). \end{aligned} \quad (3.17)$$

From condition (ii) and Lemma 2.3, we obtain  $s_n \rightarrow 0$ .

Case 2:  $\{s_n\}$  is not eventually decreasing, that is, we can find a positive integer  $n_0$  such that  $s_{n_0} \leq s_{n_0+1}$ . Now we define

$$U_n := \{n_0 \leq k \leq n : s_k \leq s_{k+1}\}, \quad n > n_0.$$

It easy to see that  $U_n$  is nonempty and satisfies  $U_n \subseteq U_{n+1}$ . Let

$$\psi(n) := \max U_n, \quad n > n_0.$$

It is clear that  $\psi(n) \rightarrow \infty$  as  $n \rightarrow \infty$  (otherwise,  $\{s_n\}$  is eventually decreasing). It is also clear that  $s_{\psi(n)} \leq s_{\psi(n)+1}$  for all  $n > n_0$ . Moreover, we prove that

$$s_n \leq s_{\psi(n)+1}, \quad \forall n > n_0. \quad (3.18)$$

In fact, if  $\psi(n) = n$ , then inequality (3.18) is trivial; if  $\psi(n) < n$ , from the definition of  $\psi(n)$ , there exists some  $i \in \mathbb{N}$  such that  $\psi(n) + i = n$ , we deduce that

$$s_{\psi(n)+1} > s_{\psi(n)+2} > \cdots > s_{\psi(n)+i} = s_n,$$

and inequality (3.18) holds again. Since  $s_{\psi(n)} \leq s_{\psi(n)+1}$  for all  $n > n_0$ , it follows from (3.8) that

$$\frac{\sigma f^2(x_{\psi(n)})}{\|\nabla f(x_{\psi(n)})\|^2} + \frac{\sigma g^2(y_{\psi(n)})}{\|\nabla g(y_{\psi(n)})\|^2} \leq (\alpha_{\psi(n)} + \beta_{\psi(n)})M \rightarrow 0.$$

Noting that  $\{\|\nabla f(x_{\psi(n)})\|\}$  and  $\{\|\nabla g(y_{\psi(n)})\|\}$  are both bounded, we get

$$f(x_{\psi(n)}) \rightarrow 0, \quad g(y_{\psi(n)}) \rightarrow 0.$$

By the same argument to the proof in case 1, we have  $w_w(x_{\psi(n)}) \subset \Gamma$  and

$$\|x_{\psi(n)} - y_{\psi(n)}\| \rightarrow 0. \quad (3.19)$$

On the other hand, noting  $s_{\psi(n)} \leq s_{\psi(n)+1}$  again, we have from (3.14) and (3.16) that

$$\begin{aligned} & \|x_{\psi(n)+1} - y_{\psi(n)}\| \\ &= \|Sv_{\psi(n)} - Sy_{\psi(n)} + Sy_{\psi(n)} - y_{\psi(n)}\| \\ &\leq \|Sv_{\psi(n)} - Sy_{\psi(n)}\| + \|Sy_{\psi(n)} - y_{\psi(n)}\| \\ &\leq \|v_{\psi(n)} - y_{\psi(n)}\| + \|(I - S)y_{\psi(n)}\| \\ &\leq \alpha_{\psi(n)} \|y_{\psi(n)} - u\| + \frac{\rho_{\psi(n)} g(y_{\psi(n)})}{\|\nabla g(y_{\psi(n)})\|} \\ &\quad + \sqrt{\frac{1}{4} \beta_{\psi(n)} \|y_{\psi(n)} - p\|^2 + 4 \beta_{\psi(n)} \|u - p\|^2} + \left( \alpha_{\psi(n)} + \frac{g(y_{\psi(n)})}{\|\nabla g(y_{\psi(n)})\|} \right) N. \end{aligned} \quad (3.20)$$

Letting  $n \rightarrow \infty$ , we get

$$\|x_{\psi(n)+1} - y_{\psi(n)}\| \rightarrow 0. \quad (3.21)$$

From (3.19) and (3.21), we have

$$\|x_{\psi(n)} - x_{\psi(n)+1}\| \leq \|x_{\psi(n)} - y_{\psi(n)}\| + \|y_{\psi(n)} - x_{\psi(n)+1}\| \rightarrow 0 \quad (n \rightarrow \infty). \quad (3.22)$$

Furthermore, we can deduce that

$$\begin{aligned} \limsup_{n \rightarrow \infty} \langle u - p, x_{\psi(n)+1} - p \rangle &= \limsup_{n \rightarrow \infty} \langle u - p, x_{\psi(n)} - p \rangle \\ &= \max_{w \in W_w(x_{\psi(n)})} \langle u - P_\Gamma u, w - P_\Gamma u \rangle \leq 0 \end{aligned} \quad (3.23)$$

and

$$\limsup_{n \rightarrow \infty} \langle u - p, y_{\psi(n)} - p \rangle = \max_{w \in W_w(y_{\psi(n)})} \langle u - P_\Gamma u, w - P_\Gamma u \rangle \leq 0. \quad (3.24)$$

Since  $s_{\psi(n)} \leq s_{\psi(n)+1}$ , it follows from (3.7) that

$$s_{\psi(n)} \leq 2 \langle u - p, y_{\psi(n)} - p \rangle + \frac{2\alpha_{\psi(n)}}{\beta_{\psi(n)}} \langle u - p, x_{\psi(n)+1} - p \rangle, \quad n > n_0. \quad (3.25)$$

Combining (3.23), (3.24) and (3.25), we have

$$\limsup_{n \rightarrow \infty} s_{\psi(n)} \leq 0, \quad (3.26)$$

and hence  $s_{\psi(n)} \rightarrow 0$ , which together with (3.22) implies that

$$\begin{aligned} \sqrt{s_{\psi(n)+1}} &\leq \|(x_{\psi(n)} - p) + (x_{\psi(n)+1} - x_{\psi(n)})\| \\ &\leq \sqrt{s_{\psi(n)}} + \|x_{\psi(n)+1} - x_{\psi(n)}\| \rightarrow 0. \end{aligned} \quad (3.27)$$

Noting inequality (3.18), this shows that  $s_n \rightarrow 0$ , that is,  $x_n \rightarrow p$ . This completes the proof of Theorem 3.1.  $\square$

# Competing interests

The authors declare that they have no competing interests.

# Authors' contributions

All the authors contributed equally to the writing of the present article. They also read and approved final manuscript.

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